

DE-1012619

DERWENT-ACC-NO: 2001-041986

DERWENT-WEEK: 200106

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TITLE: Automatic monitoring and analysis of financial  
index  
time series for generation of none gain limited  
transaction order signals by comparison of  
existing  
values with previous values according to two  
different  
criteria

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PATENT-ASSIGNEE: SCHAEFERMEIER B[SCHAI]

PRIORITY-DATA: 1999DE-1012619 (March 22, 1999)

PATENT-FAMILY:

PUB-NO	PUB-DATE	LANGUAGE
PAGES MAIN-IPC		
DE 19956626 A1	October 5, 2000	N/A
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APPLICATION-DATA:

PUB-NO	APPL-DESCRIPTOR	APPL-NO
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DE 19956626A1	N/A	1999DE-1056626
November 25, 1999		

INT-CL (IPC): G06F017/60

ABSTRACTED-PUB-NO: DE 19956626A

BASIC-ABSTRACT:

NOVELTY - During continuous cycles, not necessarily of the same duration, a first index value is captured according to certain selection criteria. The most recently captured index value is compared with an earlier value to see if a trend criterion is fulfilled, if so a second trend criterion is used to compare the values. Depending on the comparison result a transaction

signal  
(buy or sell) is generated.

DETAILED DESCRIPTION - An INDEPENDENT CLAIM is made for a device for use in automatic generation of transaction orders.

USE - The invention relates to a computer based system for generating buy or sell orders in financial, particularly options based, markets by comparison of current index trends with previous index trends.

ADVANTAGE - The system is not gains limited, i.e. an automatic sell is not generated as soon as a certain profit percentage has been obtained.

CHOSEN-DRAWING: Dwg.0/5

TITLE-TERMS: AUTOMATIC MONITOR ANALYSE FINANCIAL INDEX TIME SERIES  
GENERATE

GAIN LIMIT TRANSACTION ORDER SIGNAL COMPARE EXIST VALUE  
VALUE

ACCORD TWO CRITERIA

DERWENT-CLASS: T01

EPI-CODES: T01-J05A2;

SECONDARY-ACC-NO:

Non-CPI Secondary Accession Numbers: N2001-031422